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Elizabeth G. Eager

From: Elizabeth G. Eager
Sent: Friday, September 17, 2010 9:54 AM
To: 'Elias, Brad'
Cc: Steven J. Rosenwasser
Subject: TASER/ Traders for BAS and Merrill Lynch
Attachments: Word Document(26).pdf; Word Document(25).pdf

Brad,

I write regarding BAS and Merrill's identification and production of documents from traders. For clarity because there are different types of traders, this email covers all categories of trader emails.

This email is divided into three sections: (1) identification of traders; (2) time period for ESI searches; and (3) keywords for ESI searches. Further, for purposes of this email, the term "transactions" shall refer to any purchases, sales, loans, borrows, conversions, reverse conversions, options, flex options, transfers, swaps or flips.

Identification of Traders

Plaintiffs request that BAS and Merrill identify two categories of "traders": (1) proprietary traders who were involved with TASER transactions and (2) traders responsible for the accounts of certain market participants who were involved with TASER transactions.

Proprietary Traders

We request that you identify and produce ESI from proprietary traders who were involved with TASER transactions. We understand that BAS had quant arbitrage traders and index arbitrage traders. We request that you identify traders.

Traders Responsible for the Accounts of Certain Market Participants

Plaintiffs request you identify traders responsible for accounts of market participants identified in the attached document for Merrill Lynch. We previously identified the market participants we were interested in for BAS.

We previously hedge funds for which we were interested. After further review, we have modified the list, which I have attached to this email.

Time Periods

For both proprietary traders and market participant traders, we are willing to consider time period limitations for periods of de minimis trading. We do, however, need to define what de minimis trading is. Whether trading is de minimis has two components: (1) the number of trades made during a period and (2) the number of shares traded. Instead of attempting to define what de minimis trading is in a vacuum, we think it makes more sense for you first to identify the traders. Then, we will work in good faith to exclude de minimis periods.

For periods of non-de minimis trading, we ask that you search the time period from 30 days before the first trade in the time period until 30 days after the last trade in the time period.

Keywords

We propose that the following keywords be used on all traders.

- TASER

- TASR
- 87651b104
- "reg* sho" or 3370
- (borrow or fail) w/20 negative
- (without or fail*) w/5 (locat* or delive* or receiv*)
- violat*
- short w/10 (naked or abusive)
- (short or fail*) and excess or (hard w/5 account)
- Name of market participant for which trader is responsible (e.g., Ascend; Cutler; SAC) (for traders responsible for a market participant).

Thank you for your time and attention to these matters. Please let us know if you have any questions. We look forward to hearing from you

Thanks,
Liz

Merrill Lynch

1. ASCEND US MAP FUND LTD
2. AGS SPECIALISTS LLC
AGS SPECIALISTS II LLC
3. ARGONAUT CAPITAL MANAGEMENT CORP
4. BLACKROCK ADVISORS, LLC
5. BOTTA CAPITAL MANAGEMENT, LLC
BOTTA SPECIALIST, LLC
BOTTA TRADING LLC
6. BRIDGER
BRIDGER CAPITAL, LLC
BRIDGER MANAGEMENT, LLC
7. CATALPA, INC. SMALL CAP
8. CAXTON CORPORATION
GDK INC
CAXTON INTERNAT
CAXTON INTERNATIONAL LIMITED
CAXTON ASSOCIATES LLC
DAN ROMANELLI
9. CENTURION
CENTURION SECURITIES LLC
10. CHILTON INVESTMENT CO
CHILTON INV.- JP MORGAN
CHILTON EXECUTION
CHILTON INVESTMENTS
CHILTON INV PARTNERS LP
CHILTON INV CO INC GP
DESPINA SYMEONIDES
CHILTON OPPORTUNITY INTL LP
CHILTON OPPORTUNITY TRUST LP
CHILTON INV COMPANY INC
CHILTON QP INV PTNRS LP
CHILTON US MAP FUND LTD
11. CITADEL DERIVATIVES GROUP

CITADEL DERIVATIVES TRADING
CITADEL EQUITY FUND LTD
CITADEL SECURITIES LLC
CITADEL LTD PARTNERSHIP
ERIC GRAPPI
CITADEL TRADING GROUP
CITADEL LIMITED PRTRNSHP

12. COATUE CAPITAL LLC
COATUE MGMT LLC
PHILLIPE LAFFONT

13. CONSOLIDATED TRADING, LLC

14. CUTLER GROUP LP
PRO CUTLER
PRO CUTLER 551
PRO CUTLER 552
PRO CUTLER 556
PRO CUTLER GROUP 551

15. DRO WST TRADING LLC

16. ECHOTRADE, LLC

17. GROUP ONE TRADING L P

18. HALLORAN TRADING, LLC

19. HAZAN CAPITAL MANAGEMENT L.L.C.
HCM-HAZAN CAPITAL M

20. HIGHSIDE CAPITAL MGMT LP
HIGHSIDE CAP MGMT

21. INTERPID CAPITAL MGMT
INTREPID MORGAN

22. KINGS BAY CAPITAL LTD

23. Lion Trading
Robert Leone
Greenmor

24. LONE PINE CAPITAL LLC

25. MAGNETAR INVESTMENT MGMT
MAGNETAR FINANCIAL
MAGNETAR CAPITAL
MAGNETAR CAPITAL MASTER FD LTD
26. MAPLE LEAF
27. MAVERICK
28. MILLENCO LLC
MILLENCO LP
ISRAEL A ENGLANDER & CO INC
R LEWANDOWSKI
29. PEQUOT NEW RIVER MASTER FD LTD
PEQUOT SCRS FUND LP
30. PEREGRINE CAPITAL MANAGEMENT
31. ROCKER PARTNERS BULK
32. RONIN CAPITAL LLC
33. S A C CAPITAL ASSOCIATES
SAC CAPITAL ASSOC
SIGMA CAPITAL ASSOCIATES
34. SALLERSON-TROOB LLC
Gary Bell
GAB I LLC
Michael Saltzman
Edward Hanhardt
Vintage Capital LLC
G. William Nash II
Bill Nash
Kevin Galassini
Grady Barth
Brady Barth
35. SBA Trading LLC
36. SOL Trading, L.P.
37. SUSQUEHANNA CAPITAL GROUP
SUSQ INV GR/SUSQ SEC JT
SUSQ INV GRP/SUSQ SEC JT

SUSQUEHANNA FIN GRP LLLP
SUSQUEHANNA FINCL GRP LLLP FAO VICTORY CAPITAL MGMT INC
SUSQUEHANNA INV GR/SUSQ SEC JT
SUSQUEHANNA INV GR/SUSQUEHANNA SECURITIES JT
SUSQUEHANNA INVESTMENT GROUP
SUSQUEHANNA SECURITIES

38. SWIFTCURRENT PARTNERS LP
SWIFTCURRENT OFFSHORE LTD
39. TESSERACT CAPITAL LLC
TESSERACT 021-20949C
40. THIRD MILLENNIUM TRADING LLC
41. TIGER SSB
TIGER EXECUTIONS
TIGER PARTNERS LP
TIGERS TRUST
42. TJM INVESTMENTS LLC
TJM PROPRIETARY TRADING LLC
43. VANGUARD INDUSTRIAL INDEX (7R)
VANGUARD TOTAL INDEX(ETF)STK
VANGUARD VIPER-SMALL CAP/STK
44. VIKING CAPITAL
VIKING GLOBAL EQUITIES
VIKING GLOBAL INVESTORS LP NY
VINKING GLOBAL INVESTORS
45. Wol Corp
Jeffrey Wolfson
BMR 2 LLC

Market Participants Transacting Threshold Securities in Banc of America's Records

1. AHFP ASCEND
ASCEND MARKET NEUTRAL MID-LARGE CAP FUND BPO, LTD
ASCEND MARKET-NEUTRAL
ASCEND MARKET-NEUTRAL MASTER FUND LTD.- MID-LARGE CA
ASCEND MARKET-NEUTRAL MID-LARGE CAP FUND BPO, LTD
ASCEND ALPHA STRATEGIES MASTER FUND, LTD - MLC
ASCEND ALPHA STRATEGIES MASTER FUND, LTD - QLS
ASCEND ALPHA STRATEGIES MASTER FUND, LTD - USMN
ASCEND CAPITAL GROUP
ASCEND CAPITAL MGMT
ASCEND MARKET-NEUTRAL MID-LARGE CAP FUND LP
ASCEND PARAGON CAPITAL, LLC
ASCEND PARTNERS
ASCEND PARTNERS FUND I LP
ASCEND PARTNERS FUND I, LTD
ASCEND PARTNERS FUND II BPO LTD
ASCEND PARTNERS FUND II LP
ASCEND QUANTATIVE LONG SHORT FUND LP
ASCEND U.S. MARKET NEUTRAL
ASCEND US MARKET NEUTRAL MID-LARGE CAP MASTER FUND LTD
BNY ALTERNATIVE INVESTMENT SERVICES
PERMAL ASCEND MARKET NEUTRAL LARGE CAP LTD.
PERMAL ASCEND MARKET NEUTRAL SMALL CAP LTD.
DOREEN PAPPAS
M&C CORPORATE SERVICES LIMITED
2. BALBOA FUND EXECUTION
LYXOR MASTER FD/BALBOA ACCT
THE BALBOA FD LP
THE BALBOA FUND
THE BALBOA FUND LTD.
3. BLACKROCK
4. BONANZA FUND LP
BONANZA MASTER FD LTD
BONANZA PARTNERS
CONQUEST CAPITAL MGMT LLC
PRAESIDEO FUND SERVICES
MARCY ZIESING
5. BRIC 6 LP
BRIC TECHNOLOGY, L.P.
BRICOLEUR

BRICOLEUR CAP
BRICOLEUR CAP MGMT
BRICOLEUR CAPITAL MGMT
BRICOLEUR ENHANCED LP
BRICOLEUR ENHANCED OFFSHORE LT
BRICOLEUR OFFSHORE LTD
BRICOLEUR PARTNERS II LP
BRICOLEUR PARTNERS LP
LYXOR/BRICOLEUR
LYXOR/BRICOLEUR FD LTD
SPHINX LONG/SHORT EQUITY
SPHINX LONG/SHORT EQUITY (BRICOLEUR)

6. CITCO FD SVCS(CAYMAN ISLD)
CITCO FUND SVCS
7. COUGAR TRADING LLC
CARL BENNETT
8. ELLIOT ASSOC LP
ELLIOT INTERNATIONAL LP
ELLIOTT ASSOCIATES LP
ELLIOTT ASSOCS
THE BANK OF BERMUDA LTD
LATOYA JAMIESON
9. FALCOLN FUND
FALCON FUND
FALCON FUND OFFSHORE LTD
FALCON FUND QP LP
CHOYLENG SCOTT
10. FORSTMANN ASSET MANAGEMENT LLC
11. GALLEON BUCCANEER O/S – B LTD
GALLEON BUCCANEER OFFSHORE
GALLEON BUCCANEER OFFSHORE LTD
GALLEON COMMUNICATIONS PART LP
GALLEON EMERGING TECH OFFSHORE
GALLEON GROUP
GALLEON HEALTHCARE LP
GALLEON MANAGEMENT LLC
PAUL SZEP
12. GRANITE FINANCIAL GROUP

13. HIGH POINT OFFSHORE LTD
HIGH POINT PTRS LP
LYXOR/HIGH POINT OFFSHORE FUND LTD
14. LOGOS PARTNERS LP
CLARK M LEHMAN
15. LYXOR MASTER FD/PARVEST
LYXOR MASTER FD/PARVEST/VENTANA
SG HAMBROS TRUST CO
LYXOR MASTER FD
YASMINE RAGGAI
16. MANCHESTER ALPHA FUND LP
MANCHESTER GROWTH
MANCHESTER GROWTH FUND
MANCHESTER GROWTH FUND LP
MANCHESTER INSTITUTIONAL FUND
MANCHESTER OFFSHORE
LYXOR/MANCHESTER
LYXOR/MANCHESTER INSTITUTIONAL FND LTD
DON BESSER
17. MAPLE LEAF PARTNERS LP
MAPLELEAF OFFSHORE LTD
18. MATINICUS LP
JACK ZINN
19. ONPOINT CAPITAL PARTNERS LP
DOUGLAS NELSON
20. PROXIMITY FUND
PROXIMITY FUND LP
PROXIMITY FUND LP II
PROXIMITY INTERNATIONAL LTD
PROXIMITY PARTNERS II LP
PROXIMITY PARTNERS LP
21. REINDEER CAPITAL OFFSHORE, LTD
REINDEER TREK, LP
TREK CAPITAL MGMT, LLC
22. ROTH CAPITAL PARTNERS LLC

23. SAC CAPITAL
SAC CAPITAL ASSOCIATES
SAC CAPITAL ASSOCIATES LLC
SAC HEALTHCO FUND LLC
CHRISTOPHER ZEPF
NEIL CHRISS
24. SWISS RE FINANCIAL PRODUCTS CORP
25. THE DELLINGER FUND, LLC
TUTTLE ASSET MGMT
KEVIN TUTTLE
26. THE PINNACLE FUND
THE PINNACLE FUND LP
27. TRENTON CAPITAL
TRENTON CAPITAL (QP) LTD
TRENTON CAPITAL INVESTORS LP
TRENTON CAPITAL LTD